

# PUBLIC EMPLOYEES RETIREMENT SYSTEM

## State Investment Board Balance Sheet As of 11/30/2013

	As of <u>11-30-13</u>	As of <u>6-30-13</u>
ASSETS:		
INVESTMENTS (AT MARKET)		
DOMESTIC EQUITIES	\$ 512,705,405	\$ 442,729,862
GLOBAL/INTERNATIONAL EQUITIES	689,971,414	608,663,827
DOMESTIC FIXED INCOME	370,182,462	347,383,323
INTERNATIONAL FIXED INCOME	102,822,677	94,108,268
REAL ASSETS	371,795,569	375,048,624
PRIVATE EQUITY	102,950,814	102,930,687
INVESTED CASH (NOTE 1)	<u>20,383,477</u>	<u>26,448,952</u>
TOTAL INVESTMENTS	2,170,811,818	1,997,313,543
RECEIVABLES		
DIVIDEND/INTEREST RECEIVABLE	3,986,853	3,585,793
MISCELLANEOUS RECEIVABLE	<u>4,919</u>	<u>5,107</u>
TOTAL RECEIVABLES	3,991,772	3,590,900
OTHER ASSETS		
OPERATING CASH	<u>65,164</u>	<u>56,297</u>
TOTAL ASSETS	<u>\$ 2,174,868,754</u>	<u>\$ 2,000,960,740</u>
LIABILITIES:		
ACCOUNTS PAYABLE	5,388	23,124
ACCRUED EXPENSES	21,149	27,231
INVESTMENT EXPENSE PAYABLE	<u>2,346,133</u>	<u>2,346,133</u>
TOTAL LIABILITIES	2,372,670	2,396,488
NET ASSETS AVAILABLE:		
NET ASSETS AVAILABLE BEGIN OF YEAR	1,998,564,252	1,772,254,556
CASH IN DURING YEAR (NOTE 2)	0	0
CASH OUT DURING YEAR (NOTE 3)	1,700,000	12,389,125
NET INCREASE (DECREASE)	<u>175,631,832</u>	<u>238,698,821</u>
NET ASSETS AVAILABLE END OF PERIOD	<u>2,172,496,084</u>	<u>1,998,564,252</u>
TOTAL LIABILITIES & NET ASSETS AVAILABLE	<u>\$ 2,174,868,754</u>	<u>\$ 2,000,960,740</u>

# PUBLIC EMPLOYEES RETIREMENT SYSTEM

## State Investment Board Profit and Loss Statement For the Month Ended 11/30/2013

	Month Ended <u>11-30-13</u>	<u>Year-to-Date</u>
ADDITIONS:		
INVESTMENT INCOME		
INTEREST, DIVIDEND & OTHER INVESTMENT INCOME	\$ 3,593,682	\$ 15,328,646
GAIN ON SALE OF INVESTMENTS	24,104,435	156,570,231
LOSS ON SALE OF INVESTMENTS	<u>15,124,245</u>	<u>97,375,632</u>
NET GAINS (LOSSES) INVESTMENTS	8,980,190	59,194,599
INVESTMENT EXPENSES	<u>978,152</u>	<u>3,338,465</u>
NET INVESTMENT INCOME	11,595,720	71,184,780
NET APPREC (DEPREC) MARKET VALUE	15,429,133	104,665,903
MISCELLANEOUS INCOME/(EXPENSE)	<u>(19,795)</u>	<u>(121,424)</u>
TOTAL INVESTMENT INCOME	<u>27,005,058</u>	<u>175,729,259</u>
DEDUCTIONS:		
ADMINISTRATIVE EXPENSES	<u>24,536</u>	<u>97,427</u>
NET INCREASE (DECREASE)	<u>\$ 26,980,522</u>	<u>\$ 175,631,832</u>

**PUBLIC EMPLOYEES RETIREMENT SYSTEM**  
**Notes To Financial Statements**  
**November 30, 2013**

The following notes to financial statements are intended to provide general descriptions of line items in the financial statements.

NOTE 1    INVESTED CASH

Pension Cash Pool invested in the short-term investment fund (STIF) at The Northern Trust Company.

NOTE 2    CASH IN DURING YEAR

Cash transferred into investment accounts at The Northern Trust during the current fiscal year.

NOTE 3    CASH OUT DURING YEAR

Cash transferred out of investment accounts at The Northern Trust during the current fiscal year.